

Office of the State Treasurer
Lottery for Education Reserve Holdings
As of September 30, 2018

Lottery for Education Reserve: A dedicated portfolio that invests the Lottery for Education shortfall reserve funds with an overall portfolio effective duration that ranges between .10 and 2.50 with a neutral duration of .90. The performance objective is to meet or exceed the Bank of America Merrill Lynch 1-year U.S. Treasury Note Index.

Duration: 0.64

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P	FTCH
JPMORGAN CHASE BANK N.A.	Collateralized Bank Deposit ¹	10/01/18	\$ 19,356,056	\$ 19,356,056	\$ 19,356,056	P-1	A-1	F1+
BRANCH BANKING & TRUST CO	Collateralized Bank Deposit ¹	10/01/18	12,282,657	12,282,657	12,282,657	P-1	A-1	F1
FEDERAL HOME LOAN BANK	Fixed Rate Bond	10/01/18	10,000,000	9,989,650	10,043,750	Aaa	AA+	NR
PNC BANK N.A.	Non-Collateralized Bank Deposit	10/01/18	5,016,396	5,016,396	5,016,396	P-1	A-1	F1
SUNTRUST BANK	Non-Collateralized Bank Deposit	10/01/18	20,049,510	20,049,510	20,049,510	P-1	A-2	F1
SUNTRUST ROBINSON HUMPHREY	Overnight Repurchase Agreement	10/01/18	105,000,000	105,000,000	105,000,000	NR	NR	NR
FEDERAL HOME LOAN MORTGAGE CORPORATION	Fixed Rate Bond	10/12/18	15,000,000	14,914,020	15,055,720	Aaa	AA+	AAA
HSBC SECURITIES USA INC	Term Repurchase Agreement ²	10/26/18	8,000,000	8,000,000	8,000,000	NR	A-1+	NR
BMO CAPITAL MARKETS CORP	Term Repurchase Agreement	11/09/18	20,000,000	20,000,000	20,000,000	NR	A-1	NR
FEDERAL HOME LOAN BANK	Fixed Rate Bond	12/14/18	13,810,000	13,893,136	13,868,491	Aaa	AA+	NR
FEDERAL NATIONAL MORTGAGE ASSOCIATION	Fixed Rate Bond	01/28/19	15,465,000	15,473,506	15,455,358	Aaa	AA+	AAA
GOLDMAN SACHS & CO LLC	Term Repurchase Agreement	03/11/19	17,000,000	17,000,000	17,000,000	NR	A-1	F1
GOLDMAN SACHS & CO LLC	Term Repurchase Agreement	03/11/19	50,000,000	50,000,000	50,000,000	NR	A-1	F1
U.S. TREASURY NOTE	U.S. Treasury	03/31/19	20,000,000	19,854,688	20,008,499	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	09/30/19	25,000,000	24,674,805	24,857,390	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	12/31/19	10,000,000	9,912,891	9,944,260	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	10/31/22	5,000,000	4,996,484	4,862,942	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	10/31/22	5,000,000	4,992,578	4,862,942	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	12/31/22	5,000,000	4,933,203	4,864,547	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	02/28/23	5,000,000	4,993,359	4,947,177	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	05/31/23	5,000,000	5,007,813	5,004,998	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	06/30/23	10,000,000	9,926,172	9,924,151	Aaa	AA+	AAA
U.S. TREASURY NOTE	U.S. Treasury	07/31/23	5,000,000	4,982,031	4,978,830	Aaa	AA+	AAA
LOTTERY FOR EDUCATION RESERVE			\$ 405,979,619	\$ 405,248,955	\$ 405,383,671			

Notes:

1. Collateralized Bank Accounts secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, with market value equal to or exceeding 110% of the deposit; FHLB letters of credit; or the Secure Deposit Program.
2. Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

10/25/18
UNAUDITED

Schedule VI